

1. When numerically solving a differential equation, it is always better to choose a smaller  $\Delta t$ . Explain why or why not.

Ans. False

This is because while using a smaller  $\Delta t$  will reduce the numerical discretization error, it leads to an increased number of computations to reach a desired total duration. This increase in computations results in higher round-off errors due to limits of machine accuracy.

2.

Ans.

Adaptive methods are methods in which the time step size is dynamic.  $\Delta t$  is computed at each timestep in order to optimize computational efficiency.

Non-adaptive methods use a constant  $\Delta t$ .

Adaptive methods are most useful in system with non-uniform dynamics. That is, systems that have a fairly simple behaviour during runtimes, and significant dynamics at a specific section. We essentially adapt our integrator to focus on regions of key dynamism.

A major disadvantage is that we cannot preallocate memory because we do not know how long it will take to run as  $\Delta t$  changes in each timestep.



A)

a)

The  $m$ th element in the expansion is

$$-\frac{(I-A)^m}{m} \quad m \in \mathbb{K}$$

The following element in the expansion will be

$$-\frac{(I-A)^{m+1}}{m+1}$$

If we expand up to  $m$ ,

$$\log(A) = - \left\{ \frac{(I-A)}{1} + \frac{(I-A)^2}{2} + \dots + \frac{(I-A)^m}{m} \right\}$$

If we expand up to  $m+1$ ,

$$\log(A) = - \left\{ \frac{(I-A)}{1} + \frac{(I-A)^2}{2} + \dots + \frac{(I-A)^m}{m} + \frac{(I-A)^{m+1}}{m+1} \right\}$$

This converges if each new term added gets smaller as  $m$  increases

$$\lim_{m \rightarrow \infty} \left( -\frac{(I-A)^{m+1}}{m+1} \right) \rightarrow 0$$

$$-\frac{(I-A)^{m+1}}{m+1} = -\frac{(I-A)^m}{m} \cdot \left[ \frac{m}{m+1} (I-A) \right]$$

For this to approach, the term in square brackets should  $\rightarrow 0$

$$\left\| \frac{m}{m+1} (I-A) \right\| < 1$$

$$\boxed{\| (I-A) \| < \frac{m+1}{m} \quad m \in \mathbb{K}}$$



4 b)

$$\log(A) = - \left[ \frac{I-A}{1} + \frac{(I-A)^2}{2} + \frac{(I-A)^3}{3} + \frac{(I-A)^4}{4} + \frac{(I-A)^5}{5} + \dots \right]$$

Each matrix addition/subtraction is  $O(n^2)$  operations

" " multiplication is  $O(n^3)$  "

$I-A \Rightarrow O(n^2) \text{ ops}$	$\left. \begin{array}{l} \text{Total of} \\ 3n^2 + n^3 \end{array} \right\} \left. \begin{array}{l} \text{Total of} \\ 6n^2 + 3n^3 \end{array} \right\} \left. \begin{array}{l} \text{Total of} \\ 15n^2 + 10n^3 \end{array} \right\}$
$(I-A)^2 \Rightarrow O(2n^2 + n^3)$	
$(I-A)^3 \Rightarrow O(3n^2 + 2n^3)$	
$(I-A)^4 \Rightarrow O(4n^2 + 3n^3)$	
$(I-A)^5 \Rightarrow O(5n^2 + 4n^3)$	

Hence, for each new term added, we get additional  $O(kn^2 + (k-1)n^3)$  operations.

While the total operations is a series sum amounting to

$$= O \left[ \frac{k(k+1)}{2} n^2 + \frac{k(k-1)}{2} n^3 \right]$$



5a)

The LHS of the dimensioned form is equivalent to  $\frac{1}{GM} \frac{dr'}{dt^2}$

The LHS of the dimensionless form is equivalent to  $\frac{dr'}{dt^2}$   $r'$  is dimensionless

Comparing both eqns,

$$\frac{1}{GM} \cdot r' = r'$$

$$r' = \underbrace{\frac{1}{GM}}_{\substack{\text{dim-less} \\ \text{scale} \\ \text{factor} \\ \text{units of } L^{-1}}} \cdot r' \quad \text{dimension } L$$

1 unit length of  $r'$  is equivalent to  $(GM) \cdot m$

$$\text{Velocity} = r'/t$$

$$\text{If } r'/t = 1 \text{ km/s}$$

$$\frac{r' \cdot GM}{t} = 10^3 \text{ m/s}$$

Arbitrary  
velocity  
units

$$\boxed{\frac{r'}{t} = \frac{10^3}{GM} \text{ length/sec}}$$



5b) Analytically show that if the first star is initially stationary at the origin, and if the second and third stars satisfy  $\vec{r}_2 = -\vec{r}_3$  and with velocities  $\vec{v}_2 = -\vec{v}_3$ , that the first star will remain stationary for all time. Is this solution stable if  $\vec{r}_1$  is perturbed?

Soln

$$\ddot{\vec{r}}_1 = -\frac{\vec{r}_1 - \vec{r}_2}{|\vec{r}_1 - \vec{r}_2|^3} - \frac{\vec{r}_1 - \vec{r}_3}{|\vec{r}_1 - \vec{r}_3|^3} \quad (1)$$

If first star is initially at origin, then  $\vec{r}_1 = (0, 0)$

$$\vec{r}_1 - \vec{r}_2 = -\vec{r}_2 \quad (2)$$

$$\vec{r}_1 - \vec{r}_3 = -\vec{r}_3 \quad (3)$$

$$\ddot{\vec{r}}_1 = -\frac{(-\vec{r}_2)}{|(-\vec{r}_2)|^3} - \frac{(-\vec{r}_3)}{|(-\vec{r}_3)|^3} \quad (4)$$

$$= \frac{\vec{r}_2}{|\vec{r}_2|^3} + \frac{\vec{r}_3}{|\vec{r}_3|^3}$$

If  $\vec{r}_2 = -\vec{r}_3$

$$\ddot{\vec{r}}_1 = -\frac{\vec{r}_3}{|\vec{r}_3|^3} + \frac{\vec{r}_3}{|\vec{r}_3|^3}$$

$$\ddot{\vec{r}}_1 = 0$$

Hence, the first star remains at rest and never accelerates

If  $\vec{r}_1$  is slightly perturbed, eqns (2) and (3) no longer hold and star 1 begins to move.